

## Stochastic models, information theory, and lie groups, volume 2 : analytic methods and modern applications

Chirikjian, Gregory S., author

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### Abstrak

The emphasis in both of these volumes is on the use of stochastic, geometric, and group-theoretic concepts in the modeling of physical phenomena. Volume 2 builds on the fundamentals presented in Volume 1, delving deeper into relationships among stochastic geometry, geometric aspects of the theory of communications and coding, multivariate statistical analysis, and error propagation on Lie groups. Extensive exercises, motivating examples, and real-world applications make the work suitable as a textbook for use in courses that emphasize applied stochastic processes or differential geometry.